

B 210A (Form 210A) (12/09)

UNITED STATES BANKRUPTCY COURT

In re LEHMAN BROTHERS HOLDINGS INC.

Case No. 08-13555 (JMP)

TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Morgan Stanley & Co. International plc

Banco Cooperativo Espanol, S.A.

Name of Transferee

Name of Transferor

Name and Address where notices to transferee should be sent:

Morgan Stanley & Co. International plc
25, Cabot Square,
Canary Wharf,
London E14 4QA

With a copy to:
Richards Kibbe & Orbe L.L.P.
One World Financial Center
New York, NY 10281-1003
Fax: 212-530-1801
Attn: Managing Clerk

Court Claim # (if known): 60320

Amount of Claim as Filed with respect
to ISIN XS0197173643 :

US\$1,701,000.00

Amount of Claim as Filed with respect
to ISIN XS0197173643 to be

Transferred : US\$425,250.00 (or 25% of
the Amount of Claim as Filed

Allowed Amount of Claim with respect
to ISIN XS0197173643 :

US\$1,710,264.00

Allowed Amount of Claim with respect
to ISIN XS0197173643 to be

Transferred : US\$427,566.00 (or 25% of
the Allowed Amount of Claim)

Date Claim Filed: 30 October 2009

Phone: + 44 207 677 7974
E-mail: Indistressed@morganstanley.com

Phone:
Last Four Digits of Acct. #:

Phone: + 212 530 1800

Last Four Digits of Acct #: n/a

Name and Address where transferee payments should be sent (if different from above):

Wire Instructions:

USD PAYMENT INSTRUCTIONS:

TO: CHASE MANHATTAN NEW YORK, NY
SWIFT: CHASUS33
ACCOUNT NAME: MORGAN STANLEY & CO.
INTERNATIONAL plc
SWIFT: MSLNGB2X
ACCOUNT NUMBER: 066617758
REF: Fixed Income

EUR PAYMENT INSTRUCTIONS:

TO: CITIBANK N.A.
SWIFT: CITIGB2L
ACCOUNT NAME: MORGAN STANLEY & CO.
INTERNATIONAL plc
SWIFT: MSLNGB2X
ACCOUNT NUMBER: 12221071
IBAN: GB15CITI18500812221071
REF: Fixed Income

Last Four Digits of Acct #: n/a

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

MORGAN STANLEY & CO. INTERNATIONAL PLC

BRIAN CRIPPS
Authorised Signatory

By:  _____
Transferee/Transferee's Agent

Date: 21 February 2013

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 Y.S.C. §§ 152 & 3571.

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Banco Cooperativo Espanol, S.A. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Morgan Stanley & Co. International plc (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the US\$427,566.00 specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's right, title and interest in and to Proof of Claim Number 60320 filed by or on behalf of Banco Cooperativo Espanol, S.A. (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; and (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

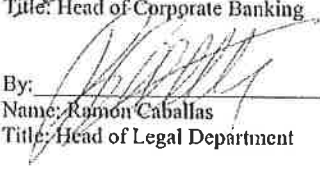
6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 21 day of February 2013.

SELLER
BANCO COOPERATIVO ESPANOL, S.A.

By: 
Name: Ignacio Benlloch
Title: Head of Corporate Banking

By: 
Name: Ramon Caballás
Title: Head of Legal Department

C/Virgen de los Peligros,
4. Madrid 28013
Spain
E-mail: ignacio.benlloch.bcc@cajatural.com

PURCHASER
MORGAN STANLEY & CO. INTERNATIONAL
PLC

By: 
Name: BRIAN CRIPPS
Title: Authorised Signatory

25, Cabot Square
Canary Wharf
London E14 4QA
E-mail: Indistressed@morganstanley.com

Schedule 1

Transferred Claims

Purchased Claim

100% of XS0197173643 = USD 427,566.00 of USD 427,566.00 (the outstanding amount of XS0197173643 as described in the Proof of Claim as of February 21, 2012)

Lehman Programs Securities to which Transfer Relates

| Description of Security | ISIN/CUSIP | Issuer | Guarantor | Principal/Notional Amount | Coupon | Maturity |
|--|-------------------------------------|-----------------------------------|-------------------------------|---------------------------|----------------|----------------|
| Lehman Brothers Treasury CO. BV Program Securities Bonds | XS0197173643 (Blocking No. CA29092) | Lehman Brothers Treasury Co. B.V. | Lehman Brothers Holdings Inc. | EUR 300,000.00 | Collar Floater | 12 August 2011 |

Schedule 1-1

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re

LEHMAN BROTHERS HOLDINGS INC., *et al.*,

Debtors.

Chapter 11 Case No.

08-13555 (JMP)

(Jointly Administered)

LBHF1 10-17-11(MERGE2,TXNMA12)*22* 4000109411 BAR(23) MAIL ID *** 000052562101 *** BSJUSE 22
BANCO COOPERATIVO ESPANOL, S.A.
ATTN: JUAN ANTONIO MERINO / IGNACIO BENI
VIRGEN DE LOS PELIGROS, 4
MADRID 28013
SPAIN

**THIS IS A NOTICE REGARDING YOUR CLAIM(S). YOU MUST READ IT
AND TAKE ACTION IF YOU DISAGREE WITH THE PROPOSED ALLOWED CLAIM AMOUNT.**

REVISED NOTICE OF PROPOSED ALLOWED CLAIM AMOUNT

| Creditor Name and Address: | Claim Number | Proposed Allowed Claim Amount |
|---|--------------|-------------------------------|
| BANCO COOPERATIVO ESPANOL, S.A. ATTN: JUAN ANTONIO MERINO / IGNACIO BENLLOCH VIRGEN DE LOS PELIGROS, 4 MADRID 28013 SPAIN | 60320 | \$13,313,337.01 |

PLEASE TAKE NOTICE that, on August 10, 2011, the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court") entered the *Order Approving the Procedures for Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc.* [Docket No. 19120] (the "Order") which provides for procedures for the determination of the allowed amount of the portion of the claim referenced above (the "Claim") that is based on a structured security for purposes of voting and distributions under the debtors' (the "Debtors")¹ proposed chapter 11 plan (the "Plan") in the above-referenced case.

Pursuant to the procedures approved in the Order, Lehman Brothers Holdings Inc. ("LBHI") proposes that the allowed amount of the portion of the Claim that is based on a structured security shall be the amount set forth above under the heading "PROPOSED ALLOWED CLAIM AMOUNT." The Debtors calculated the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies, a copy of which is available for review on www.lehman-docket.com, and is also attached to the motion [Docket No. 18127] (the "Motion") related to the Order. A detailed calculation of the Proposed Allowed Claim Amount in accordance with the Structured Securities Valuation Methodologies is included on Exhibit A annexed hereto. The Proposed Allowed Claim Amount does not have any affect on the portion of your claim that is not based on a structured security.

The Official Committee of Unsecured Creditors of LBHI and its affiliated debtors filed a statement relating to the Motion. The *Statement of Official Committee of Unsecured Creditors In Response to*

¹ A list of the Debtors, along with the last four digits of each Debtor's federal tax identification number, is available on the Debtors' website at <http://www.lehman-docket.com>.

Debtors' Amended Motion Pursuant to Sections 105(a) and 502(h) of the Bankruptcy Code and Bankruptcy Rule 9019 for Approval of Procedures For Determining the Allowed Amount of Claims Filed Based on Structured Securities Issued or Guaranteed by Lehman Brothers Holdings Inc, [Docket No. 19042] is available at www.lehman-docket.com on the "Case Information" page.

If you do NOT dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you do NOT need to file a written response and your claim will be allowed in such amount for the purposes of voting and distributions under the Plan.

If you DO dispute or disagree with the Proposed Allowed Claim Amount for your Claim, then you MUST deliver a written response (a "Response") so that such Response is actually received no later than 4:00 p.m. October 25, 2011 (the "Response Deadline") by (i) Lehman Brothers Holdings Inc., 1271 Avenue of the Americas, New York, NY 10020 (Attn: Holly Clack and Tina Pederson), (ii) Weil Gotshal & Manges LLP, 767 Fifth Avenue, New York, New York 10153 (Attn: Alfredo R. Perez, Esq. and Mark Bernstein, Esq.) and (iii) Milbank, Tweed, Hadley and McCloy LLP, 1 Chase Manhattan Plaza, New York, New York 10005 (Attn: Evan R. Fleck, Esq. and Matthew Brod, Esq.).

Your Response, if any, must contain at a minimum the following: (i) the name of the claimant; (ii) the claim number that is the subject of the Response; (iii) a concise statement setting forth the grounds for such Response; (iv) the address(es) to which LBHI must return any reply to your Response, if different from that presented in the proof of claim; and (v) the name, address, and telephone number of the person (which may be you or your legal representative) possessing ultimate authority to reconcile, settle, or otherwise resolve the claim on your behalf.

IF YOU DO NOT DELIVER A RESPONSE BY THE RESPONSE DEADLINE, YOU WILL BE DEEMED TO HAVE CONSENTED TO THE PORTION OF YOUR CLAIM BASED ON A STRUCTURED SECURITY BEING ALLOWED FOR PURPOSES OF VOTING AND DISTRIBUTIONS UNDER THE PLAN IN THE PROPOSED ALLOWED CLAIM AMOUNT. THE MOTION DOES NOT HAVE ANY AFFECT ON THE PORTION OF YOUR CLAIM THAT IS NOT BASED ON A STRUCTURED SECURITY.

IF YOU SUBMIT A RESPONSE AND THE DEBTORS AND YOU ARE UNABLE TO RESOLVE ANY DISPUTES REGARDING THE PROPOSED ALLOWED CLAIM AMOUNT, THE MOTION WILL BE DEEMED AN OBJECTION TO YOUR CLAIM. THE DEBTORS MAY SEEK TO HAVE SUCH OBJECTION TO YOUR CLAIM RESOLVED EITHER BY THE COURT OR THROUGH THE COURT-APPROVED MEDIATION PROCEDURES.

CLAIMANTS SHOULD NOT CONTACT THE CLERK OF THE BANKRUPTCY COURT TO DISCUSS THE MERITS OF THEIR CLAIMS.

DATED: October 14, 2011
 New York, New York

Exhibit A

Calculation of Proposed Allowed Claim Amount

Claim # 60320 - BANCO COOPERATIVO ESPANOL, S.A.

| A | B | C | D | E | F | G |
|------------------------------|-----------------|---------------------------------------|---|--|--|---|
| Structured Security, by ISIN | Blocking Number | Maximum Allowable Amount ² | Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies | Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding) | Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies | PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding) |
| XS0197173643 | CA29088 | \$24,138,951.35 | 100.0000% | \$24,138,951.35 | 1.7122% | \$413,313.80 |
| XS0197173643 | CA29089 | \$24,138,951.35 | 100.0000% | \$24,138,951.35 | 1.7713% | \$427,566.00 |
| XS0197173643 | CA29090 | \$24,138,951.35 | 100.0000% | \$24,138,951.35 | 0.3543% | \$85,513.20 |
| XS0197173643 | CA29091 | \$24,138,951.35 | 100.0000% | \$24,138,951.35 | 1.4761% | \$356,305.00 |
| XS0197173643 | CA29092 | \$24,138,951.35 | 100.0000% | \$24,138,951.35 | 1.7713% | \$427,566.00 |
| XS0213971210 | CA16333 | \$35,106,385.92 | 100.0000% | \$35,106,385.92 | 0.7959% | \$279,418.17 |
| XS0213971210 | CA19268 | \$35,106,385.92 | 100.0000% | \$35,106,385.92 | 0.1469% | \$51,584.89 |
| XS0213971210 | CA27711 | \$35,106,385.92 | 100.0000% | \$35,106,385.92 | 1.1837% | \$415,544.98 |
| XS0213971210 | CA33756 | \$35,106,385.92 | 100.0000% | \$35,106,385.92 | 0.9469% | \$332,435.98 |
| XS0216140417 | CA17999 | \$8,500,443.57 | 91.6528% | \$7,790,890.68 | 1.0929% | \$85,146.35 |
| XS0216140417 | CA26220 | \$8,500,443.57 | 91.6528% | \$7,790,890.68 | 0.3643% | \$28,382.12 |
| XS0216140417 | CA26221 | \$8,500,443.57 | 91.6528% | \$7,790,890.68 | 23.4973% | \$1,830,646.45 |
| XS0216140417 | CA29295 | \$8,500,443.57 | 91.6528% | \$7,790,890.68 | 2.3679% | \$184,483.75 |
| XS0220152069 | CA18328 | \$41,385,318.12 | 100.0000% | \$41,385,318.12 | 2.0630% | \$853,774.96 |
| XS0220152069 | CA18329 | \$41,385,318.12 | 100.0000% | \$41,385,318.12 | 3.4383% | \$1,422,958.26 |
| XS0220152069 | CA18330 | \$41,385,318.12 | 100.0000% | \$41,385,318.12 | 3.4383% | \$1,422,958.26 |
| XS0220152069 | CA18331 | \$41,385,318.12 | 100.0000% | \$41,385,318.12 | 0.6877% | \$284,591.65 |
| XS0229584296 | CA16807 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0229% | \$75,726.36 |
| XS0229584296 | CA16808 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0949% | \$313,507.14 |
| XS0229584296 | CA35141 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0160% | \$53,008.45 |
| XS0229584296 | CA35142 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35143 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35144 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0229% | \$75,726.36 |
| XS0229584296 | CA35145 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35146 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0069% | \$22,717.91 |
| XS0229584296 | CA35147 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0261% | \$86,328.05 |
| XS0229584296 | CA35148 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0138% | \$45,435.82 |
| XS0229584296 | CA35149 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |

Claim # 60320 - BANCO COOPERATIVO ESPAÑOL, S.A.

| A | B | C | D | E | F | G |
|------------------------------|-----------------|---------------------------------------|---|--|--|---|
| Structured Security, by ISIN | Blocking Number | Maximum Allowable Amount ² | Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies | Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding) | Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies | PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding) |
| XS0229584296 | CA35150 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35151 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35152 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35153 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35154 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0069% | \$22,717.91 |
| XS0229584296 | CA35155 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35156 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35157 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0023% | \$7,572.64 |
| XS0229584296 | CA35158 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35159 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35160 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35161 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35162 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35163 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0092% | \$30,290.55 |
| XS0229584296 | CA35164 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35165 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35166 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0069% | \$22,717.91 |
| XS0229584296 | CA35167 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0069% | \$22,717.91 |
| XS0229584296 | CA35168 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0014% | \$4,543.58 |
| XS0229584296 | CA35169 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0014% | \$4,543.58 |
| XS0229584296 | CA35170 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0014% | \$4,543.58 |
| XS0229584296 | CA35171 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0005% | \$1,514.53 |
| XS0229584296 | CA35172 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0275% | \$90,871.64 |
| XS0229584296 | CA35173 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0055% | \$18,174.33 |
| XS0229584296 | CA35174 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0229% | \$75,726.36 |
| XS0229584296 | CA35175 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0138% | \$45,435.82 |
| XS0229584296 | CA35176 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0225% | \$74,211.84 |
| XS0229584296 | CA35177 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0092% | \$30,290.55 |
| XS0229584296 | CA35178 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0170% | \$56,037.51 |
| XS0229584296 | CA35179 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0055% | \$18,174.33 |
| XS0229584296 | CA35180 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0151% | \$49,979.40 |
| XS0229584296 | CA35181 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0069% | \$22,717.91 |
| XS0229584296 | CA35183 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0092% | \$30,290.55 |
| XS0229584296 | CA35184 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0229584296 | CA35185 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |

Claim # 60320 - BANCO COOPERATIVO ESPANOL, S.A.

| A | B | C | D | E | F | G |
|---|-----------------|---------------------------------------|---|--|--|---|
| Structured Security, by ISIN | Blocking Number | Maximum Allowable Amount ² | Percentage of Notional Amount for which Blocking Numbers were Issued by Clearing Agencies | Aggregate Amount Distributable to Claims Based on Relevant ISIN (Equals the Product of C x D with slight differences due to rounding) | Claimant's Percentage of Notional Amount for Which Blocking Numbers were Issued by Clearing Agencies | PROPOSED ALLOWED CLAIM AMOUNT (Equals the Product of E x F with slight differences due to rounding) |
| XS0229584296 | CA35186 | \$354,125,249.36 | 93.3021% | \$330,406,237.95 | 0.0046% | \$15,145.27 |
| XS0232364868 | CA27867 | \$143,831,220.59 | 95.3247% | \$137,106,706.03 | 0.0152% | \$20,883.59 |
| XS0232364868 | CA27868 | \$143,831,220.59 | 95.3247% | \$137,106,706.03 | 0.0131% | \$17,900.22 |
| XS0232364868 | CA27869 | \$143,831,220.59 | 95.3247% | \$137,106,706.03 | 0.2829% | \$387,838.02 |
| XS0232364868 | CA27870 | \$143,831,220.59 | 95.3247% | \$137,106,706.03 | 0.0131% | \$17,900.22 |
| XS0232364868 | CA27871 | \$143,831,220.59 | 95.3247% | \$137,106,706.03 | 0.0218% | \$29,833.69 |
| XS0234065786 | CA18072 | \$1,423,359.83 | 100.0000% | \$1,423,359.83 | 70.0000% | \$996,351.88 |
| XS0234065786 | CA18073 | \$1,423,359.83 | 100.0000% | \$1,423,359.83 | 30.0000% | \$427,007.95 |
| XS0353507642 | CA19104 | \$801,407.53 | 72.2222% | \$578,794.32 | 15.3846% | \$89,045.28 |
| XS0353507642 | CA19105 | \$801,407.53 | 72.2222% | \$578,794.32 | 7.6923% | \$44,522.64 |
| XS0353507642 | CA19106 | \$801,407.53 | 72.2222% | \$578,794.32 | 23.0769% | \$133,567.92 |
| XS0353507642 | CA19107 | \$801,407.53 | 72.2222% | \$578,794.32 | 7.6923% | \$44,522.64 |
| XS0353507642 | CA19108 | \$801,407.53 | 72.2222% | \$578,794.32 | 7.6923% | \$44,522.64 |
| XS0353507642 | CA19109 | \$801,407.53 | 72.2222% | \$578,794.32 | 15.3846% | \$89,045.28 |
| XS0353507642 | CA19110 | \$801,407.53 | 72.2222% | \$578,794.32 | 23.0769% | \$133,567.92 |
| XS0359631974 | CA19300 | \$1,904,641.68 | 100.0000% | \$1,904,641.68 | 3.3149% | \$63,137.29 |
| XS0359631974 | CA28725 | \$1,904,641.68 | 100.0000% | \$1,904,641.68 | 13.8122% | \$263,072.06 |
| Aggregate Proposed Allowed Claim Amount: | | | | | | \$13,313,337.01 |
| Claim Amount, as filed (portion based on Structured Security only): | | | | | | \$13,598,086.00 |

² Calculated in accordance with the Structured Securities Valuation Methodologies.

LEHMAN BROTHERS HOLDINGS INC., ET. AL.
C/O EPIQ BANKRUPTCY SOLUTIONS, LLC
PO BOX 4199
PORTLAND OR 97208-4199



DEBTOR: LEHMAN BROTHERS HOLDINGS INC.



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BANCO COOPERATIVO ESPANOL, S.A.
ATTN: JUAN ANTONIO MERINO / IGNACIO BENLLOCH
VIRGEN DE LOS PELIGROS, 4
MADRID 28013
SPAIN

Aggregation Number: W0001291

Wire Amount: \$804,729.87
Wire Date: October 1, 2012

You have received a wire payment for the enclosed distribution related to the allowed claim(s) set forth on the attached schedule in connection with the jointly administered Chapter 11 bankruptcy cases of Lehman Brothers Holdings Inc. and its affiliated debtors (collectively, the "Debtors").

The disbursement(s) set forth on the attached schedule are made in accordance with the relevant terms of the Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors as confirmed by the Bankruptcy Court on December 6, 2011. Please note that the total distribution amount reflects the deduction of a \$35 wire transfer fee. The Plan Administrator reserves the right to recover any portion of a distribution that was made in error. If you have any questions, please contact Epiq Bankruptcy Solutions, LLC at 866-879-0688 (non-US: +1 503-597-7691).

PAYMENT TRANSACTION NUMBER: 19853

PAYEE: BANCO COOPERATIVO ESPANOL, S.A.

AGGREGATION NUMBER: W0001291

DEBTOR: LEHMAN BROTHERS HOLDINGS INC.

| Claim/ Schedule No. | ISIN/CUSIP (if applicable) | Blocking No. | Claim Class per Plan | Allowed Amount | Payout Percentage | Principal Amount | Interest ^A | Disbursement Amount ^B |
|------------------------|-------------------------------|--------------|---------------------------------|----------------|-------------------------|---------------------|-----------------------|-------------------------------------|
| 60320.01 | XS0213971210 | CA16333 | 05 SENIOR THIRD-PARTY GUARANTEE | \$279,418.17 | 0.06044808 ^C | \$16,890.29 | \$0.00 | \$16,890.29 |
| 60320.01 | XS0229584296 | CA16807 | 05 SENIOR THIRD-PARTY GUARANTEE | \$75,726.36 | 0.06044808 ^C | \$4,577.50 | \$0.00 | \$4,577.50 |
| 60320.01 | XS0229584296 | CA16808 | 05 SENIOR THIRD-PARTY GUARANTEE | \$313,507.14 | 0.06044808 ^C | \$18,950.90 | \$0.00 | \$18,950.90 |
| 60320.01 | XS0216140417 | CA17999 | 05 SENIOR THIRD-PARTY GUARANTEE | \$85,146.35 | 0.06044808 ^C | \$5,146.92 | \$0.00 | \$5,146.92 |
| 60320.01 | XS0234065786 | CA18072 | 05 SENIOR THIRD-PARTY GUARANTEE | \$996,351.88 | 0.06044808 ^C | \$60,227.55 | \$0.00 | \$60,227.55 |
| 60320.01 | XS0234065786 | CA18073 | 05 SENIOR THIRD-PARTY GUARANTEE | \$427,007.95 | 0.06044808 ^C | \$25,811.80 | \$0.00 | \$25,811.80 |
| 60320.01 | XS0220152069 | CA18328 | 05 SENIOR THIRD-PARTY GUARANTEE | \$853,774.96 | 0.06044808 ^C | \$51,609.05 | \$0.00 | \$51,609.05 |
| 60320.01 | XS0220152069 | CA18329 | 05 SENIOR THIRD-PARTY GUARANTEE | \$1,422,958.26 | 0.06044808 ^C | \$86,015.09 | \$0.00 | \$86,015.09 |
| 60320.01 | XS0220152069 | CA18330 | 05 SENIOR THIRD-PARTY GUARANTEE | \$1,422,958.26 | 0.06044808 ^C | \$86,015.09 | \$0.00 | \$86,015.09 |
| 60320.01 | XS0220152069 | CA18331 | 05 SENIOR THIRD-PARTY GUARANTEE | \$284,591.65 | 0.06044808 ^C | \$17,203.01 | \$0.00 | \$17,203.01 |
| 60320.01 | XS0353507642 | CA19104 | 05 SENIOR THIRD-PARTY GUARANTEE | \$89,045.28 | 0.06044808 ^C | \$5,382.60 | \$0.00 | \$5,382.60 |
| 60320.01 | XS0353507642 | CA19105 | 05 SENIOR THIRD-PARTY GUARANTEE | \$44,522.64 | 0.06044808 ^C | \$2,691.30 | \$0.00 | \$2,691.30 |
| 60320.01 | XS0353507642 | CA19106 | 05 SENIOR THIRD-PARTY GUARANTEE | \$133,567.92 | 0.06044808 ^C | \$8,073.92 | \$0.00 | \$8,073.92 |
| 60320.01 | XS0353507642 | CA19107 | 05 SENIOR THIRD-PARTY GUARANTEE | \$44,522.64 | 0.06044808 ^C | \$2,691.30 | \$0.00 | \$2,691.30 |
| 60320.01 | XS0353507642 | CA19108 | 05 SENIOR THIRD-PARTY GUARANTEE | \$44,522.64 | 0.06044808 ^C | \$2,691.30 | \$0.00 | \$2,691.30 |
| 60320.01 | XS0353507642 | CA19109 | 05 SENIOR THIRD-PARTY GUARANTEE | \$89,045.28 | 0.06044808 ^C | \$5,382.60 | \$0.00 | \$5,382.60 |
| 60320.01 | XS0353507642 | CA19110 | 05 SENIOR THIRD-PARTY GUARANTEE | \$133,567.92 | 0.06044808 ^C | \$8,073.92 | \$0.00 | \$8,073.92 |
| 60320.01 | XS0213971210 | CA19268 | 05 SENIOR THIRD-PARTY GUARANTEE | \$51,584.89 | 0.06044808 ^C | \$3,118.20 | \$0.00 | \$3,118.20 |
| 60320.01 | XS0359631974 | CA19300 | 05 SENIOR THIRD-PARTY GUARANTEE | \$63,137.29 | 0.06044808 ^C | \$3,816.51 | \$0.00 | \$3,816.51 |
| 60320.01 | XS0216140417 | CA26220 | 05 SENIOR THIRD-PARTY GUARANTEE | \$28,382.12 | 0.06044808 ^C | \$1,715.63 | \$0.00 | \$1,715.63 |
| 60320.01 | XS0216140417 | CA26221 | 05 SENIOR THIRD-PARTY GUARANTEE | \$1,830,646.45 | 0.06044808 ^C | \$110,659.06 | \$0.00 | \$110,659.06 |
| 60320.01 | XS0213971210 | CA27711 | 05 SENIOR THIRD-PARTY GUARANTEE | \$415,544.98 | 0.06044808 ^C | \$25,118.88 | \$0.00 | \$25,118.88 |
| 60320.01 | XS0232364868 | CA27867 | 05 SENIOR THIRD-PARTY GUARANTEE | \$20,883.59 | 0.06044808 ^C | \$1,262.36 | \$0.00 | \$1,262.36 |
| 60320.01 | XS0232364868 | CA27868 | 05 SENIOR THIRD-PARTY GUARANTEE | \$17,900.22 | 0.06044808 ^C | \$1,082.02 | \$0.00 | \$1,082.02 |
| 60320.01 | XS0232364868 | CA27869 | 05 SENIOR THIRD-PARTY GUARANTEE | \$387,838.02 | 0.06044808 ^C | \$23,444.06 | \$0.00 | \$23,444.06 |
| 60320.01 | XS0232364868 | CA27870 | 05 SENIOR THIRD-PARTY GUARANTEE | \$17,900.22 | 0.06044808 ^C | \$1,082.02 | \$0.00 | \$1,082.02 |
| 60320.01 | XS0232364868 | CA27871 | 05 SENIOR THIRD-PARTY GUARANTEE | \$29,833.69 | 0.06044808 ^C | \$1,803.38 | \$0.00 | \$1,803.38 |
| 60320.01 | XS0359631974 | CA28725 | 05 SENIOR THIRD-PARTY GUARANTEE | \$263,072.06 | 0.06044808 ^C | \$15,902.19 | \$0.00 | \$15,902.19 |
| 60320.01 | XS0197173643 | CA29088 | 05 SENIOR THIRD-PARTY GUARANTEE | \$413,313.80 | 0.06044808 ^C | \$24,984.02 | \$0.00 | \$24,984.02 |
| 60320.01 | XS0197173643 | CA29089 | 05 SENIOR THIRD-PARTY GUARANTEE | \$427,566.00 | 0.06044808 ^C | \$25,845.53 | \$0.00 | \$25,845.53 |
| 60320.01 | XS0197173643 | CA29090 | 05 SENIOR THIRD-PARTY GUARANTEE | \$85,513.20 | 0.06044808 ^C | \$5,169.10 | \$0.00 | \$5,169.10 |

The Plan Administrator reserves the right to recover any portion of a distribution that was made in error.

^A Interest is payable only on previously disputed claims pursuant to the Plan.

^B Disbursement Amount calculated by multiplying Allowed Amount times Payout Percentage, rounded down to the nearest penny, plus any interest, if applicable.

^C Catch-up Distribution - Payment and payment percentage includes catch-up for prior distribution payments.



PAYEE: BANCO COOPERATIVO ESPANOL, S.A.

AGGREGATION NUMBER: W0001291

DEBTOR: LEHMAN BROTHERS HOLDINGS INC.

| Claim/ Schedule No. | ISIN/CUSIP (if applicable) | Blocking No. | Claim Class per Plan | Allowed Amount | Payout Percentage | Principal Amount | Interest ^A | Disbursement Amount ^B |
|------------------------|-------------------------------|--------------|---------------------------------|----------------|-------------------------|---------------------|-----------------------|-------------------------------------|
| 60320.01 | XS0197173643 | CA29091 | 05 SENIOR THIRD-PARTY GUARANTEE | \$356,305.00 | 0.06044808 ^C | \$21,537.94 | \$0.00 | \$21,537.94 |
| 60320.01 | XS0197173643 | CA29092 | 05 SENIOR THIRD-PARTY GUARANTEE | \$427,566.00 | 0.06044808 ^C | \$25,845.53 | \$0.00 | \$25,845.53 |
| 60320.01 | XS0216140417 | CA29295 | 05 SENIOR THIRD-PARTY GUARANTEE | \$184,483.75 | 0.06044808 ^C | \$11,151.68 | \$0.00 | \$11,151.68 |
| 60320.01 | XS0213971210 | CA33756 | 05 SENIOR THIRD-PARTY GUARANTEE | \$332,435.98 | 0.06044808 ^C | \$20,095.11 | \$0.00 | \$20,095.11 |
| 60320.01 | XS0229584296 | CA35141 | 05 SENIOR THIRD-PARTY GUARANTEE | \$53,008.45 | 0.06044808 ^C | \$3,204.25 | \$0.00 | \$3,204.25 |
| 60320.01 | XS0229584296 | CA35142 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35143 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35144 | 05 SENIOR THIRD-PARTY GUARANTEE | \$75,726.36 | 0.06044808 ^C | \$4,577.50 | \$0.00 | \$4,577.50 |
| 60320.01 | XS0229584296 | CA35145 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35146 | 05 SENIOR THIRD-PARTY GUARANTEE | \$22,717.91 | 0.06044808 ^C | \$1,373.25 | \$0.00 | \$1,373.25 |
| 60320.01 | XS0229584296 | CA35147 | 05 SENIOR THIRD-PARTY GUARANTEE | \$86,328.05 | 0.06044808 ^C | \$5,218.35 | \$0.00 | \$5,218.35 |
| 60320.01 | XS0229584296 | CA35148 | 05 SENIOR THIRD-PARTY GUARANTEE | \$45,435.82 | 0.06044808 ^C | \$2,746.50 | \$0.00 | \$2,746.50 |
| 60320.01 | XS0229584296 | CA35149 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35150 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35151 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35152 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35153 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35154 | 05 SENIOR THIRD-PARTY GUARANTEE | \$22,717.91 | 0.06044808 ^C | \$1,373.25 | \$0.00 | \$1,373.25 |
| 60320.01 | XS0229584296 | CA35155 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35156 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35157 | 05 SENIOR THIRD-PARTY GUARANTEE | \$7,572.64 | 0.06044808 ^C | \$457.74 | \$0.00 | \$457.74 |
| 60320.01 | XS0229584296 | CA35158 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35159 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35160 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35161 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35162 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35163 | 05 SENIOR THIRD-PARTY GUARANTEE | \$30,290.55 | 0.06044808 ^C | \$1,831.00 | \$0.00 | \$1,831.00 |
| 60320.01 | XS0229584296 | CA35164 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35165 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35166 | 05 SENIOR THIRD-PARTY GUARANTEE | \$22,717.91 | 0.06044808 ^C | \$1,373.25 | \$0.00 | \$1,373.25 |

The Plan Administrator reserves the right to recover any portion of a distribution that was made in error.

^A Interest is payable only on previously disputed claims pursuant to the Plan.

^B Disbursement Amount calculated by multiplying Allowed Amount times Payout Percentage, rounded down to the nearest penny, plus any interest, if applicable.

^C Catch-up Distribution - Payment and payment percentage includes catch-up for prior distribution payments.



PAYEE: BANCO COOPERATIVO ESPANOL, S.A.

AGGREGATION NUMBER: W0001291

DEBTOR: LEHMAN BROTHERS HOLDINGS INC.

| Claim/ Schedule No. | ISIN/CUSIP (if applicable) | Blocking No. | Claim Class per Plan | Allowed Amount | Payout Percentage | Principal Amount | Interest ^A | Disbursement Amount ^B |
|------------------------|-------------------------------|--------------|---|----------------|-------------------------|---------------------|-----------------------|-------------------------------------|
| 60320.01 | XS0229584296 | CA35167 | 05 SENIOR THIRD-PARTY GUARANTEE | \$22,717.91 | 0.06044808 ^C | \$1,373.25 | \$0.00 | \$1,373.25 |
| 60320.01 | XS0229584296 | CA35168 | 05 SENIOR THIRD-PARTY GUARANTEE | \$4,543.58 | 0.06044808 ^C | \$274.64 | \$0.00 | \$274.64 |
| 60320.01 | XS0229584296 | CA35169 | 05 SENIOR THIRD-PARTY GUARANTEE | \$4,543.58 | 0.06044808 ^C | \$274.64 | \$0.00 | \$274.64 |
| 60320.01 | XS0229584296 | CA35170 | 05 SENIOR THIRD-PARTY GUARANTEE | \$4,543.58 | 0.06044808 ^C | \$274.64 | \$0.00 | \$274.64 |
| 60320.01 | XS0229584296 | CA35171 | 05 SENIOR THIRD-PARTY GUARANTEE | \$1,514.53 | 0.06044808 ^C | \$91.54 | \$0.00 | \$91.54 |
| 60320.01 | XS0229584296 | CA35172 | 05 SENIOR THIRD-PARTY GUARANTEE | \$90,871.64 | 0.06044808 ^C | \$5,493.01 | \$0.00 | \$5,493.01 |
| 60320.01 | XS0229584296 | CA35173 | 05 SENIOR THIRD-PARTY GUARANTEE | \$18,174.33 | 0.06044808 ^C | \$1,098.60 | \$0.00 | \$1,098.60 |
| 60320.01 | XS0229584296 | CA35174 | 05 SENIOR THIRD-PARTY GUARANTEE | \$75,726.36 | 0.06044808 ^C | \$4,577.50 | \$0.00 | \$4,577.50 |
| 60320.01 | XS0229584296 | CA35175 | 05 SENIOR THIRD-PARTY GUARANTEE | \$45,435.82 | 0.06044808 ^C | \$2,746.50 | \$0.00 | \$2,746.50 |
| 60320.01 | XS0229584296 | CA35176 | 05 SENIOR THIRD-PARTY GUARANTEE | \$74,211.84 | 0.06044808 ^C | \$4,485.95 | \$0.00 | \$4,485.95 |
| 60320.01 | XS0229584296 | CA35177 | 05 SENIOR THIRD-PARTY GUARANTEE | \$30,290.55 | 0.06044808 ^C | \$1,831.00 | \$0.00 | \$1,831.00 |
| 60320.01 | XS0229584296 | CA35178 | 05 SENIOR THIRD-PARTY GUARANTEE | \$56,037.51 | 0.06044808 ^C | \$3,387.35 | \$0.00 | \$3,387.35 |
| 60320.01 | XS0229584296 | CA35179 | 05 SENIOR THIRD-PARTY GUARANTEE | \$18,174.33 | 0.06044808 ^C | \$1,098.60 | \$0.00 | \$1,098.60 |
| 60320.01 | XS0229584296 | CA35180 | 05 SENIOR THIRD-PARTY GUARANTEE | \$49,979.40 | 0.06044808 ^C | \$3,021.15 | \$0.00 | \$3,021.15 |
| 60320.01 | XS0229584296 | CA35181 | 05 SENIOR THIRD-PARTY GUARANTEE | \$22,717.91 | 0.06044808 ^C | \$1,373.25 | \$0.00 | \$1,373.25 |
| 60320.01 | XS0229584296 | CA35183 | 05 SENIOR THIRD-PARTY GUARANTEE | \$30,290.55 | 0.06044808 ^C | \$1,831.00 | \$0.00 | \$1,831.00 |
| 60320.01 | XS0229584296 | CA35184 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35185 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| 60320.01 | XS0229584296 | CA35186 | 05 SENIOR THIRD-PARTY GUARANTEE | \$15,145.27 | 0.06044808 ^C | \$915.49 | \$0.00 | \$915.49 |
| | | | Wire Transaction Fee - International Bank Account | | | | | \$ -35.00 |
| Aggregated total: | | | | | | | | \$804,729.87 |


The Plan Administrator reserves the right to recover any portion of a distribution that was made in error.

^A Interest is payable only on previously disputed claims pursuant to the Plan.

^B Disbursement Amount calculated by multiplying Allowed Amount times Payout Percentage, rounded down to the nearest penny, plus any interest, if applicable.

^C Catch-up Distribution - Payment and payment percentage includes catch-up for prior distribution payments.



| | | | |
|--|--|--|--|
| United States Bankruptcy Court/Southern District of New York Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076 | | LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM | |
| In Re: Lehman Brothers Holdings Inc., et al., Debtors. | Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered) | Filed: USBC - Southern District of New York Lehman Brothers Holdings Inc., Et Al. 08-13555 (JMP) 0000060320 | |
| Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on http://www.lehman-docket.com as of July 17, 2009 | |  | |
| Name and address of Creditor (and name and address where notices should be sent if different from Creditor) Creditor: Banco Cooperativo Español, S.A. Address: C/ Virgen de los Peligros, 4. Madrid 28013 (Spain) Attention: Mr. Juan Antonio Merino / Mr. Ignacio Benlloch (please see section 7 of the Attachment for full contact details) | | <input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: _____ (If known) Filed on: _____ | |
| Telephone number: +34 (0) 91-595 67 00 / Email Address: ignacio.benlloch_bce@cajarural.com jmerino.bce@cajarural.com | | <input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars. | |
| Name and address where payment should be sent (if different from above) | | Telephone number: _____ Email Address: _____ | |
| 1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates. Amount of Claim: \$ 21,288,015 (see Attachment) (Required) <input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities. | | | |
| 2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates. International Securities Identification Number (ISIN): See Attachment (Required) | | | |
| 3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates. Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: (see Attachment) (Required) | | | |
| 4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers. Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: CEDEL 17892 / CEDEL 89468 (See Attachment) (Required) | | | |
| 5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions. | | FOR COURT USE ONLY <div style="border: 2px solid black; padding: 10px; margin: 0 auto; width: 150px;"> FILED / RECEIVED OCT 30 2009 </div> EPIQ BANKRUPTCY SOLUTIONS, LLC | |
| Date: 27/10/2009 | Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. Mr. Ramón Carballás Varela (Head of Legal Services) Mr. Ignacio Benlloch y Fernández-Cuesta (Head of Capital Markets and Corporate Banking) | | |

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re:

Lehman Brothers Holdings Inc., *et al.*

Debtors

Chapter 11

Case No. 08-13555 (JMP)

Jointly Administered

ATTACHMENT TO PROOF OF CLAIM OF BANCO COOPERATIVO ESPAÑOL

Banco Cooperativo Español, S.A. ("Claimant" or "Banco Cooperativo") by an authorized representative submits this attachment to the proof of claim (the "Claim") against Lehman Brothers Holdings Inc. ("LBHI").

BANCO COOPERATIVO'S CLAIM

1. The Claimant submits this Claim with respect to certain securities issued or guaranteed by LBHI and as set forth on the Lehman Programs Securities list posted by LBHI on July 17, 2009 in accordance with the Bar Order. Such Lehman Programs Securities include:

| ISIN | BLOCKING NUMBER | PARTICIPANT ACCOUNT NUMBER | PRINCIPAL AMOUNT OF ISSUE HELD (EUR) | CLAIM AMOUNT |
|-------------------------|--------------------|----------------------------------|--|-----------------|
| XS0179304869 | CA95091 | CEDEL 89468 | 250.000 € | \$354.375 |
| XS0179304869 | CA95084 | CEDEL 89468 | 300.000 € | \$425.250 |
| XS0179304869 | CA95089 | CEDEL 89468 | 1.200.000 € | \$1.701.000 |
| XS0179304869 | CA95085 | CEDEL 89468 | 1.000.000 € | \$1.417.500 |
| XS0179304869 | CA95070 | CEDEL 89468 | 800.000 € | \$1.134.000 |
| XS0179304869 | CA95071 | CEDEL 89468 | 250.000 € | \$354.375 |
| XS0179304869 | CA95063 | CEDEL 89468 | 200.000 € | \$283.500 |
| TOTAL ISIN XS0179304869 | | | 4.000.000 € | \$5.670.000 |
| XS0197173643 | CA29090 | CEDEL 17892 | 60.000 € | \$85.050 |
| XS0197173643 | CA29091 | CEDEL 17892 | 250.000 € | \$354.375 |
| X XS0197173643 | CA29092 | CEDEL 17892 | 300.000 € | \$425.250 |
| XS0197173643 | CA29088 | CEDEL 17892 | 290.000 € | \$411.075 |
| XS0197173643 | CA29089 | CEDEL 17892 | 300.000 € | \$425.250 |
| TOTAL ISIN XS0197173643 | | | 1.200.000 € | \$1.701.000 |
| XS0216140417 | CA17999 | CEDEL 17892 | 60.000 € | \$85.050 |
| XS0216140417 | CA26220 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0216140417 | CA29295 | CEDEL 17892 | 130.000 € | \$184.275 |
| XS0216140417 | CA26221 | CEDEL 17892 | 1.290.000 € | \$1.828.575 |
| TOTAL ISIN XS0216140417 | | | 1.600.000 € | \$2.126.250 |
| XS0213971210 | CA33756 | CEDEL 17892 | 232.000 € | \$328.860 |
| XS0213971210 | CA27711 | CEDEL 17892 | 290.000 € | \$411.075 |
| XS0213971210 | CA19268 | CEDEL 17892 | 36.000 € | \$51.030 |
| XS0213971210 | CA16333 | CEDEL 17892 | 195.000 € | \$276.413 |
| TOTAL ISIN XS0213971210 | | | 753.000 € | \$1.067.378 |
| XS0220152069 | CA18329 | CEDEL 17892 | 1.000.000 € | \$1.417.500 |
| XS0220152069 | CA18328 | CEDEL 17892 | 600.000 € | \$850.500 |

| | | | | |
|-------------------------|---------|-------------|-------------|-------------|
| XS0220152069 | CA18330 | CEDEL 17892 | 1.000.000 € | \$1.417.500 |
| XS0220152069 | CA18331 | CEDEL 17892 | 200.000 € | \$283.500 |
| TOTAL ISIN XS0220152069 | | | 2.800.000 € | \$3.969.000 |
| XS0232364868 | CA27869 | CEDEL 17892 | 260.000 € | \$368.550 |
| XS0232364868 | CA27870 | CEDEL 17892 | 12.000 € | \$17.010 |
| XS0232364868 | CA27867 | CEDEL 17892 | 14.000 € | \$19.845 |
| XS0232364868 | CA27871 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0232364868 | CA27868 | CEDEL 17892 | 12.000 € | \$17.010 |
| TOTAL ISIN XS0232364868 | | | 318.000 € | \$450.765 |
| XS0353507642 | CA19104 | CEDEL 17892 | 100.000 € | \$141.750 |
| XS0353507642 | CA19105 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0353507642 | CA19107 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0353507642 | CA19109 | CEDEL 17892 | 100.000 € | \$141.750 |
| XS0353507642 | CA19108 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0353507642 | CA19106 | CEDEL 17892 | 150.000 € | \$212.625 |
| XS0353507642 | CA19110 | CEDEL 17892 | 150.000 € | \$212.625 |
| TOTAL ISIN XS0353507642 | | | 650.000 € | \$921.375 |
| XS0234065786 | CA18072 | CEDEL 17892 | 700.000 € | \$992.250 |
| XS0234065786 | CA18073 | CEDEL 17892 | 300.000 € | \$425.250 |
| TOTAL ISIN XS0234065786 | | | 1.000.000 € | \$1.417.500 |
| XS0229584296 | CA16807 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0229584296 | CA35180 | CEDEL 17892 | 33.000 € | \$46.778 |
| XS0229584296 | CA35176 | CEDEL 17892 | 49.000 € | \$69.458 |
| XS0229584296 | CA35172 | CEDEL 17892 | 60.000 € | \$85.050 |
| XS0229584296 | CA35178 | CEDEL 17892 | 37.000 € | \$52.448 |
| XS0229584296 | CA35173 | CEDEL 17892 | 12.000 € | \$17.010 |
| XS0229584296 | CA35144 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0229584296 | CA35179 | CEDEL 17892 | 12.000 € | \$17.010 |
| XS0229584296 | CA35148 | CEDEL 17892 | 30.000 € | \$42.525 |

| | | | | |
|--------------|---------|-------------|-----------|-----------|
| XS0229584296 | CA16808 | CEDEL 17892 | 207.000 € | \$293.423 |
| XS0229584296 | CA35157 | CEDEL 17892 | 5.000 € | \$7.088 |
| XS0229584296 | CA35150 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35183 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229584296 | CA35177 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229584296 | CA35146 | CEDEL 17892 | 15.000 € | \$21.263 |
| XS0229584296 | CA35163 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229584296 | CA35149 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35145 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35142 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35158 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35156 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35174 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0229584296 | CA35141 | CEDEL 17892 | 35.000 € | \$49.613 |
| XS0229584296 | CA35155 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35164 | CEDEL 17892 | 15.000 € | \$21.263 |
| XS0229584296 | CA35147 | CEDEL 17892 | 57.000 € | \$80.798 |
| XS0229584296 | CA35153 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35152 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35151 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35186 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35165 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35166 | CEDEL 17892 | 15.000 € | \$21.263 |
| XS0229584296 | CA35175 | CEDEL 17892 | 30.000 € | \$42.525 |
| XS0229584296 | CA35164 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35162 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35161 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35160 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35143 | CEDEL 17892 | 10.000 € | \$14.175 |

| | | | | |
|-----------------------------|---------|-------------|--------------|--------------|
| XS0229584296 | CA35169 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35184 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35181 | CEDEL 17892 | 15.000 € | \$21.263 |
| XS0229584296 | CA35185 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229584296 | CA35167 | CEDEL 17892 | 15.000 € | \$21.263 |
| XS0229584296 | CA35170 | CEDEL 17892 | 3.000 € | \$4.253 |
| XS0229584296 | CA35169 | CEDEL 17892 | 3.000 € | \$4.253 |
| XS0229584296 | CA35168 | CEDEL 17892 | 3.000 € | \$4.253 |
| XS0229584296 | CA35171 | CEDEL 17892 | 1.000 € | \$1.418 |
| TOTAL ISIN XS0229584296 | | | 1.062.000 € | \$1.505.385 |
| XS0252835110 | CA17712 | CEDEL 89468 | 990.000 € | \$1.403.325 |
| XS0252835110 | CA17713 | CEDEL 89468 | 10.000 € | \$14.175 |
| TOTAL ISIN XS0252835110 | | | 1.000.000 € | \$1.417.500 |
| XS0193035358 | CA28084 | CEDEL 89468 | 25.000 € | \$35.438 |
| TOTAL ISIN XS0193035358 | | | 26.000 € | \$35.438 |
| XS0268648952 | CA03467 | CEDEL 89468 | 200.000 € | \$283.500 |
| XS0268648952 | CA03468 | CEDEL 89468 | 200.000 € | \$283.500 |
| TOTAL ISIN XS0268648952 | | | 400.000 € | \$567.000 |
| XS0359631974 | CA28725 | CEDEL 17892 | 250.000 € | \$354.375 |
| XS0359631974 | CA19300 | CEDEL 17892 | 60.000 € | \$85.050 |
| TOTAL ISIN XS0359631974 (1) | | | 310.000 € | \$439.425 |
| TOTAL AMOUNT | | | 15.018.000 € | 21.288.015 € |

(1): According to the Lehman Programs Securities List, as of July, 17 2009, the issue, with ISIN number XS0359631974 (the "Issue"), has been recognized as an issue guaranteed by LBHI and following the instructions of the Notice of Deadlines for Filing Proof of Claim Base on Lehman Programs Securities dated 27 July 2009 (the "Notice"), we hereby claim our right to receive the invested monies (EUR 310,000) on the Issue. However, the relevant program and final terms of the Issue have not been provided by any of the public sources available.



Since the "Global notes pertaining to debtors' schedules and statements" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

Principal amount in U.S. dollars under the Issue:

EUR 310,000 x USD 1,4175 = USD 439,425

RESERVATION OF RIGHTS

2. Claimant expressly reserves the right to amend or supplement this Claim at any time, in any respect and for any reason, including but not limited to, for the purposes of (a) fixing, increasing, or amending the amounts referred to herein, and (b) adding or amending documents and other information and further describing the claims. Claimant does not waive any right to amounts due for any claim asserted herein by not stating a specific amount due for any such claim at this time, and Claimant reserves the right to amend or supplement this proof of claim, if Claimant should deem it necessary or appropriate, to assert and state an amount for any such claim.
3. This Claim is made without prejudice to the filing by Claimant and any related entities of additional proofs of claim for any additional claims against LBHI and its affiliated debtors (the "Debtors") and non-debtor entities affiliated with the Debtors of any kind or nature, including, without limitation, claims for administrative expenses, additional interest, late charges, and related costs and expenses, and any and all other charges and obligations reserved under the applicable documents and other transaction documents, and claims for reimbursement in amounts that are not fully ascertainable.



4. The filing of this Claim is not intended to be and shall not be deemed to be or construed as a waiver or release of any right to claim specific assets; any rights of setoff, recoupment, or counterclaim; or any other right, rights of action, causes of action, or claims, whether existing now or hereinafter arising, that Claimant has or may have against LBHI, its affiliated entities or any other person, or persons, and Claimant expressly reserves all such rights.
5. Nothing herein modifies, alters, amends and/or waives any right Claimant may have under applicable law or any agreement or understanding to assert and recover from LBHI, its affiliated entities or any other person or persons, upon rights, claims, and monies.
6. In executing and filing this claim, Claimant does not submit itself to the jurisdiction of this Court for any other purpose than with respect to this Claim. This Claim is not intended to be, and shall not be construed as (i) an election of remedies, (ii) a waiver of any past, present or future defaults, or (iii) a waiver or limitation of any rights remedies, claims or interests of Claimant.

NOTICES

7. All notices, communications and distributions with respect to this Claim should be sent to:

Banco Cooperativo Español, S.A.

Address: C/ Virgen de los Peligros, 4. Madrid 28013 (Spain)

Telephone: (0034) 91-5956700 / 03

Attention: Juan Antonio Merino / Ignacio Benlloch



With a copy to:

Clifford Chance US LLP

31 West 52nd Street

New York, NY 10019

Telephone: (212) 878-8000

Attention: Jennifer C. DeMarco, Esq.

David A. Sullivan, Esq.

BREAKDOWN OF CLAIM

8. See Annex



ANNEX

BREAKDOWN OF CLAIM: ISIN XS0252835110

The Claimant invested EUR 1,000,000 purchasing 20 notes issued by Lehman Brothers Holdings, Inc. on 30 August 2006 with ISIN code number XS0252835110 and whose maturity date was established to take place on 4 May 2011.

The Notes were issued under the "*US\$ 100,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 24 July 2007 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the "*US\$ 45,000,000,000 Euro Medium-Term Note Retail Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 26 August 2005 and which are included by reference to the Program (the "Terms and Conditions").

According to the final terms dated 18 January 2008 (the "Final Terms"), the interest commencement date was the 4 August 2006 and the interest payable should be calculated on a 3-month EURIBOR plus 0.20% Floating Rate basis.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. **Terms and Conditions day count fraction: actual/360**

"the actual number of days in the Calculation Period divided by 360;"



The application of the above-mentioned formula to the applicable interest rate produces an interest period of 42 days (starting on 4 August 2008 - according to the Final Terms, the last interest payment date before the 15 September 2008 - and up to the 14 September 2008).

2. **Screen rate determination:**

- Reference Rate: 3-Month EURIBOR
- Interest Determination Date(s): Two TARGET Business Days prior to the start of each Interest Period
- Relevant Screen Page: Telerate page 248
- Relevant Time: 11.00 a.m. Brussels time
- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)
- Reference rate: 4.968%

| | | | | | |
|--------------------------|---------|---------|------|------------|------------|
| [HELP] For explanation. | | | | Index HP | |
| Screen Printed | | | | Page 1 / 1 | |
| CLOSE/ASK/ | | | | | |
| EUR003M | EURIBOR | 3 Month | ASK: | .728 % | |
| Range 8/21/08 to 8/26/08 | | | | HI 4.970 | ON 8/ 4/08 |
| Period 0 Daily | | | | AVE 4.968 | |
| | | | | LOW 4.967 | ON 8/ 6/08 |
| DATE | | DATE | DATE | | |
| T | | | | | |
| W | 8/ 6 L | 4.967 | | | |
| T | 8/ 5 | 4.968 | | | |
| W | 8/ 4 II | 4.970 | | | |
| F | 8/ 1 | 4.968 | | | |

-Resulting rate (reference rate plus 0.20% margin): 5.168%

3. **Principal amount in U.S. dollars:**

EUR 1,000,000 x USD 1,4175 = USD 1,417,500

4. **Additional Interest in Euros:**

EUR 1,000,000 x 5.168% x 42/360 = EUR 6,029.33

5. **Additional Interest in U.S. dollars:**

EUR 6,029.33 x USD 1,4175 = USD 8,546.58

6. **Total Amount of the Claim**

USD 1,417,500+ USD 8,546.58= USD 1,426,046.58

BREAKDOWN OF CLAIM: ISIN XS0193035358

The Claimant invested EUR 25,000 purchasing 25 notes issued by Lehman Brothers Holdings, Inc. on 21 May 2004 with ISIN code number XS0193035358 and whose maturity date was established to take place on 21 May 2009.

The Notes have been issued under the "*US\$ 45,000,000,000 Euro Medium-Term Note Retail Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 26 August 2005 (the "**Program**"). The terms and conditions to be applied to this issuing are those appearing in the "*US\$ 18,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 19 August 2003 and which are included by reference to the Program (the "**Terms and Conditions**").

According to the final terms dated 19 May 2004 (the "**Final Terms**"), the interest commencement date was the 21 May 2004 and the interest payable should be calculated on a 3-month EURIBOR plus 0.25% Floating Rate basis.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: actual/360

"the actual number of days in the Calculation Period divided by 360;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period of 25 days (starting on 21 August 2008 - according to the Final Terms, the last interest payment date before the 15 September 2008 - and up to the 14 September 2008).

2. Screen rate determination:

- Reference Rate: EURIBOR



- Interest Determination Date(s): Two TARGET Business Days prior to the start of each Interest Period
- Relevant Screen Page: Moneyline Telerate page 248
- Relevant Time: 11.00 a.m. Brussels time
- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)
- Reference rate: 4.963%

| | | | | | |
|--------------------------|-------|---------|-------|------------|------------|
| HELP for explanation. | | | | Index HP | |
| Screen Printed | | | | Page 1 / 1 | |
| CLOSE/ASK/ | | | | | |
| EUR003H EURIGOR | | 3 Month | ASK: | .728 % | |
| Range 8/15/08 to 8/22/08 | | Period | Daily | HI 4.966 | ON 8/15/08 |
| | | | | AVE 4.964 | |
| | | | | LOW 4.963 | ON 8/21/08 |
| DATE | | DATE | | DATE | |
| F 8/22 | 4.964 | | | | |
| F 8/21 L | 4.963 | | | | |
| W 8/20 | 4.964 | | | | |
| T 8/19 | 4.963 | | | | |
| W 8/18 | 4.963 | | | | |
| F 8/15 H | 4.966 | | | | |

-Resulting rate (reference rate plus 0.25% margin): 5.213%

3. Principal amount in U.S. dollars:

EUR 25,000 x USD 1,4175 = USD 35,437,5

4. Additional Interest in Euros:

EUR 25,000 x 5.213% x 25/360 = EUR 90.50

5. Additional Interest in U.S. dollars:

EUR 90.50 x USD 1,4175 = USD 128.29

6. Total Amount of the Claim

USD 35,437.5 + USD 128.29 = USD 35,694.08

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BREAKDOWN OF CLAIM: ISIN XS0268648952

The Claimant invested EUR 400,000 purchasing 8 notes issued by Lehman Brothers Holdings, Inc. on 26 September 2006 with ISIN code number XS0268648952 and whose maturity date was established to take place on 26 September 2016.

The Notes have been issued under the "*US\$ 60,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 9 August 2006 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 26 September 2006 (the "Final Terms"), the interest commencement date was the 26 September 2006 and the interest payable should be calculated on a one-year fixed rate of 4.25% basis.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: actual/actual (ICMA)

"(a) where the Calculation Period is equal to or shorter than the Regular Period during which it falls, the actual number of days in the Calculation Period divided by the product of (1) the actual number of days in such Regular Period and (2) the number of Regular Periods normally ending in any year;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 355 days (starting on 26 September 2007 and up to the 14 September 2008).

2. Principal amount in U.S. dollars:

EUR 400,000 x USD 1,4175 = USD 567,000

3. Additional Interest in Euros:

$$\text{EUR } 400,000 \times 4,25\% \times 355/366 = \text{EUR } 16,534$$

4. **Additional Interest in U.S. dollars:**

$$\text{EUR } 16,534 \times \text{USD } 1,4175 = \text{USD } 23,436.94$$

5. **Total Amount of the Claim**

$$\text{USD } 567,000 + \text{USD } 23,436.94 = \text{USD } 590,436.94$$

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BREAKDOWN OF CLAIM: ISIN XS0179304869

The Claimant invested EUR 4,000,000 purchasing 4,000 notes issued by Lehman Brothers Holdings, Inc. on 3 November 2003 with ISIN code number XS0179304869 and whose maturity date was established to take place on 3 November 2008.

The Notes were issued under the "US\$ 18,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G." dated 19 August 2003 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 30 October 2003 (the "Final Terms") the interest payable should be calculated on a 3-month EURIBOR plus 0.30% Floating Rate basis. Since the "Global notes pertaining to debtors' schedules and statements" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: actual/360

"the actual number of days in the Calculation Period divided by 360;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period of 42 days (starting on 3 August 2008 - according to the Final Terms, the last interest payment date before the 15 September 2008 - and up to the 14 September 2008).

2. Screen rate determination:

- Reference Rate: EURIBOR
- Interest Determination Date(s): Two TARGET Business Days prior to the start of each Interest Period
- Relevant Screen Page: Moneyline Telerate page 248
- Relevant Time: 11.00 a.m. Brussels time

- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)

-Reference rate: 4.968%

HELP for explanation. Index HP

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CLOSE/ASK/
EUR003H EURIBOR 3 Month ASK: .728 % Page 1 / 1

Range 7/28/08 to 8/13/08 Period ☐ Daily HI 4.970 ON 8/ 4/08
AVE 4.966
LOW 4.961 ON 7/29/08

| DATE | DATE | DATE |
|--------|-------|------|
| 8/ 6 | 4.967 | |
| 8/ 5 | 4.968 | |
| 8/ 4 H | 4.970 | |
| 8/ 1 | 4.968 | |
| 7/31 | 4.968 | |
| 7/30 | 4.963 | |
| 7/29 L | 4.961 | |
| 7/28 | 4.962 | |

-Resulting rate (reference rate plus 0.30% margin): 5.268%

3. Principal amount in U.S. dollars:

EUR 4,000,000 x USD 1,4175 = USD 5,670,000

4. Additional Interest in Euros:

EUR 4,000,000 x 5.268% x 42/360 = EUR 24,584

5. Additional Interest in U.S. dollars:

EUR 24,584 x USD 1,4175 = USD 34,847.32

6. Total Amount of the Claim

USD 5,670,000+ USD 34,847.32= USD 5,704,847.32

BREAKDOWN OF CLAIM: ISIN XS0213971210

The Claimant invested EUR 753,000 purchasing 753 notes issued by Lehman Brothers Treasury Co. B.V. on 18 March 2005 with ISIN code number XS0213971210 and whose maturity date was established to take place on 18 March 2015.

The Notes have been issued under the "*US\$ 25,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 18 August 2004 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 16 March 2005 (the "Final Terms"), the interest commencement date was the 18 March 2008 and the interest payable should be calculated by the Calculation Agent according to a formula based on the CMS¹ index.


The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount in the Specified Currency equal to the fair market value of such Note (disregarding credit risk of the Issuer) (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested, plus an estimate of interest accrued.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S.

¹ CMS: Credit Market Swap

dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Estimate of interest rate based on CMS index:

2%

2. Terms and Conditions day count fraction actual/actual (ISMA):

"(a) where the Calculation Period is equal to or shorter than the Regular Period during which it falls, the actual number of days in the Calculation Period divided by the product of (1) the actual number of days in such Regular Period and (2) the number of Regular Periods normally ending in any year;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 167 days (starting on 18 March 2008 and up to the 14 September 2008).

2. Principal amount in U.S. dollars:

$\text{EUR } 753,000 \times \text{USD } 1,4175 = \text{USD } 1,067,377.5$

3. Additional Interest in Euros:

$\text{EUR } 753,000 \times 2\% \times 167/365 = \text{EUR } 6,890.47$

4. Additional Interest in U.S. dollars:

$\text{EUR } 6,890.47 \times \text{USD } 1,4175 = \text{USD } 9,767.24$

5. Total Amount of the Claim

$\text{USD } 1,067,377.5 + \text{USD } 9,767.24 = \text{USD } 1,077,145.24$

BREAKDOWN OF CLAIM: ISIN XS0216140417

The Claimant invested EUR 1,500,000 purchasing 150 notes issued by Lehman Brothers Treasury Co. B.V. on 6 April 2005 with ISIN code number XS0216140417 and whose maturity date was established to take place on 6 April 2016.

The Notes were issued under the "US\$ 25,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G." dated 18 August 2004 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 5 April 2005 (the "Final Terms"), the interest payable should be calculated by the Calculation Agent according to a inverse floating rate formula:

"The Rate of interest ("R") shall be determined by the Calculation Agent in accordance with the following formula:

R = Previous Coupon Rate + Margin - 6 months EURIBOR

Previous Coupon Rate: the rate of interest per annum applicable to the immediately preceding Interest Period.

Margin: 2.55%"

The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount equal to the fair market value of such Note (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested plus an estimation of interest.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreigneex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Estimation on interest rate applicable based on the Final Terms

Previous Coupon Rate: 0%

Margin: 2.55%

6 months EURIBOR: 5,165%

- Interest Determination Date(s): five TARGET Settlement Days prior to the start of each Specified Interest Payment Date

- Relevant Screen Page: Moneyline Telerate page 248

- Relevant Time: 11.00 a.m. Brussels time

- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)

-(Screen prints attached)

Resulting interest rate: 0%

2. Terms and Conditions day count fraction: 30/360

"The number of days in the Calculation Period from and including the most recent Interest Payment Date to but excluding the relevant payment date (such number of days being calculated on the basis of 12 30-day months) divided by 360."

The application of the above-mentioned formula to the applicable interest rate produces an interest period 68 days (starting on 6 July 2008 and up to the 14 September 2008).

3. Principal amount in U.S. dollars:

EUR 1,500,000 x USD 1,4175 = USD 2,126,250

4. Additional Interest in Euros:

EUR 1,500,000 x 0% x 68/360 = EUR 0%

5. Additional Interest in U.S. dollars:

EUR 0% x USD 1,4175 = USD 0%

6. Total Amount of the Claim

USD 2,126,250+ USD 0% = USD 2,126,250



BREAKDOWN OF CLAIM: ISIN XS0232364868

The Claimant invested EUR 318,000 purchasing 318 notes issued by Lehman Brothers Treasury Co. B.V. on 2 November 2005 with ISIN code number XS0232364868 and whose maturity date was established to take place on 2 November 2035.

The Notes were issued under the "US\$ 45,000,000,000 Euro Medium-Term Note Retail Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G." dated 26 August 2005 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 31 October 2005 (the "Final Terms"), the interest commencement date was the 2 November 2005 and the interest payable should be calculated on a one-year fixed rate of 6% basis.

The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount equal to the fair market value of such Note (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested plus interest accrued.

Since the "Global notes pertaining to debtors' schedules and statements" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR =

1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: actual/actual (ISMA)

"(a) where the Calculation Period is equal to or shorter than the Regular Period during which it falls, the actual number of days in the Calculation Period divided by the product of (1) the actual number of days in such Regular Period and (2) the number of Regular Periods normally ending in any year;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 318 days (starting on 2 November 2007 and up to the 14 September 2008).

2. Principal amount in U.S. dollars:

EUR 318,000 x USD 1,4175 = USD 450,765

3. Additional Interest in Euros:

EUR 318,000 x 6% x 318/366 = EUR 16,577.70

4. Additional Interest in U.S. dollars:

EUR 16,577.70 x USD 1,4175 = USD 23,498.90

5. Total Amount of the Claim

USD 450,765+ USD 23,498.90= USD 474,263.9



BREAKDOWN OF CLAIM: ISIN XS0353507642

The Claimant invested EUR 650,000 purchasing 65 notes issued by Lehman Brothers Treasury Co. B.V. on 25 March 2008 with ISIN code number XS0353507642 and whose maturity date was established to take place on 25 March 2015.

The Notes have been issued under the "US\$ 100,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G." dated 24 July 2007 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 23 April 2008 (the "Final Terms") there is a final redemption amount to be paid on 25 March 2015 and which should be calculated by the Calculation Agent according to a formula attached to the Final Terms as an Annex .

The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount in the Specified Currency equal to the fair market value of such Note (disregarding credit risk of the Issuer) (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested.

Since the "Global notes pertaining to debtors' schedules and statements" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foregnex.html> (EUR =

1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

Principal amount in U.S. dollars:

EUR 650,000 x USD 1,4175 = USD 921,375

A handwritten signature in black ink, consisting of a stylized 'J' or 'I' followed by a horizontal line and a small flourish.

BREAKDOWN OF CLAIM: ISIN XS0234065786

The Claimant invested EUR 1,000,000 purchasing 20 notes issued by Lehman Brothers Treasury Co. B.V. on 23 November 2005 with ISIN code number XS0234065786 and whose maturity date was established to take place on 23 November 2015.

The Notes were issued under the *"US\$ 45,000,000,000 Euro Medium-Term Note Retail Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G."* dated 26 August 2005 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 21 November 2005 (the "Final Terms"), the Notes were to be redeemed at par and the interest payable should be calculated by the Calculation Agent a 3-month EURIBOR plus 0.41% Floating Rate basis with a cap of 5%.

Since the *"Global notes pertaining to debtors' schedules and statements"* released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: 30/360

"The number of days in the Calculation Period from and including the most recent Interest Payment Date to but excluding the relevant payment date (such number of days being calculated on the basis of 12 30-day months) divided by 360."

The application of the above-mentioned formula to the applicable interest rate produces an interest period 22 days (starting on 23 August 2008 and up to the 14 September 2008).

2. Screen rate determination:

- Reference Rate: EURIBOR

- Interest Determination Date(s): two TARGET Settlement Days prior to the start of each Interest Period
- Relevant Screen Page: Moneyline Telerate page 248
- Relevant Time: 11.00 a.m. Brussels time
- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)
- Reference rate: 4.963%

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CLOSE/ASK/
EUR003H EURIBOR 3 Month ASK: .728 % Page 1 / 1

Range 8/25/08 to 8/25/08 Period Daily HI 4.965 ON 8/25/08
AVE 4.964
LOW 4.963 ON 8/21/08

| DATE | DATE | DATE |
|------|--------|-------|
| F | | |
| T | | |
| W | | |
| T | | |
| H | 8/25 H | 4.965 |
| F | 8/22 | 4.964 |
| T | 8/21 L | 4.963 |
| W | 8/20 | 4.964 |
| T | 8/19 | 4.963 |
| H | 8/18 | 4.963 |

-Resulting rate (reference rate plus 0.41% margin): 5.373%---Cap= 5%

3. Principal amount in U.S. dollars:

$$\text{EUR } 1,000,000 \times \text{USD } 1,4175 = \text{USD } 1,417,500$$

4. Additional Interest in Euros:

$$\text{EUR } 1,000,000 \times 5\% \times 22/360 = \text{EUR } 3,055.56$$

5. Additional Interest in U.S. dollars:

$$\text{EUR } 3,055.56 \times \text{USD } 1,4175 = \text{USD } 4,331.25$$

6. Total Amount of the Claim

$$\text{USD } 1,417,500 + \text{USD } 4,331.25 = \text{USD } 1,421,831.25$$

BREAKDOWN OF CLAIM: ISIN XS0197173643

The Claimant invested EUR 1,200,000 purchasing 1,200 notes issued by Lehman Brothers Treasury Co. B.V. on 12 August 2004 with ISIN code number XS0197173643 and whose maturity date was established to take place on 12 August 2011.

The Notes were issued under the "*US\$ 18,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 19 August 2003 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 10 August 2004 (the "Final Terms") and the Program, the Notes should be redeemed at par and the interest payable should be calculated by the Calculation Agent a 3-month EURIBOR plus 0.50% Floating Rate basis with a cap of 4.5%.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction actual/360:

"the actual number of days in the Calculation Period divided by 360;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 34 days (starting on 12 August 2008 and up to the 14 September 2008).

2. Screen rate determination:

- Reference Rate: EURIBOR

- Interest Determination Date(s): two TARGET Settlement Days prior to the start of each Interest Period

- Relevant Screen Page: Moneyline Telerate page 248

- Relevant Time: 11.00 a.m. Brussels time

- Relevant Financial Centre: Euro-zone (where Euro-zone means the region comprised of the countries whose lawful currency is the euro)

-Reference rate: 5.149%

| CLOSE/ASK/ | | | Page 1 / 1 | |
|------------|------------------|---------|------------|------------|
| EUR006H | EURIBOR | 6 Month | ASK: | 1.013 |
| Range | 8/7/08 to 8/8/08 | Period | Daily | HI 5.167 |
| | | | | AVE 5.159 |
| | | | | LOW 5.149 |
| | | | | OR 8/ 8/08 |
| DATE | DATE | DATE | DATE | DATE |
| F 8/15 | 5.162 | | | |
| T 8/14 | 5.157 | | | |
| W 8/13 | 5.156 | | | |
| T 8/12 | 5.157 | | | |
| F 8/11 | 5.155 | | | |
| F 8/ 8 L | 5.149 | | | |
| T 8/ 7 H | 5.167 | | | |
| W 8/ 6 | 5.166 | | | |
| T 8/ 5 | 5.162 | | | |

-Resulting rate (reference rate plus 0.50% margin): 5.649%-----Cap= 4.50%

3. **Principal amount in U.S. dollars:**

EUR 1,200,000 x USD 1,4175 = USD 1,701,000

4. **Additional Interest in Euros:**

EUR 1,200,000 x 4.50% x 34/360 = EUR 5,100

5. **Additional Interest in U.S. dollars:**

EUR 5,100 x USD 1,4175 = USD 7,229.25

6. **Total Amount of the Claim**

USD 1,701,000 + USD 7,229.25 = USD 1,708,229.25

BREAKDOWN OF CLAIM: ISIN XS0220152069

The Claimant invested EUR 2,800,000 purchasing 2,800 notes issued by Lehman Brothers Treasury Co. B.V. on 6 June 2005 with ISIN code number XS0220152069 and whose maturity date was established to take place on 6 June 2017.

The Notes have been issued under the "*US\$ 25,000,000,000 Euro Medium-Term Note Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 18 August 2004 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

According to the final terms dated 2 June 2005 (the "Final Terms") the interest payable annually should be calculated by the Calculation Agent according to a floating rate formula.

The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount equal to the fair market value of such Note (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested, plus an estimate of interest accrued.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR =

1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Estimation of applicable interest rate

1%

2. Terms and Conditions day count fraction: actual/actual (ISMA)

"(a) where the Calculation Period is equal to or shorter than the Regular Period during which it falls, the actual number of days in the Calculation Period divided by the product of (1) the actual number of days in such Regular Period and (2) the number of Regular Periods normally ending in any year;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 101 days (starting on 6 June 2008 and up to the 14 September 2008).

2. Principal amount in U.S. dollars:

EUR 2,800,000 x USD 1,4175 = USD 3,969,000

3. Additional Interest in Euros:

EUR 2,800,000 x 1% x 101/365 = EUR 7,747.95

4. Additional Interest in U.S. dollars:

EUR 7,747.95 x USD 1,4175 = USD 10,982.71

5. Total Amount of the Claim

USD 3,969,000 + USD 10,982.71 = USD 3,979,982.71



BREAKDOWN OF CLAIM: ISIN XS0229584296

The Claimant invested EUR 1,062,000 purchasing 1,062 notes issued by Lehman Brothers Holdings, Inc. on 5 October 2005 with ISIN code number XS0229584296 and whose maturity date was established to take place on 5 October 2035.

The Notes have been issued under the "*US\$ 45,000,000,000 Euro Medium-Term Note Retail Program of Lehman Brothers Holdings Inc., Lehman Brothers Treasury Co. B.V. and Lehman Brothers Bankhaus A.G.*" dated 26 August 2005 (the "**Program**"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "**Terms and Conditions**").

According to the final terms dated 16 September 2005 (the "**Final Terms**"), the interest commencement date was the 5 October 2005 and the interest payable should be calculated on a one-year fixed rate of 7.25% basis.

The Final Terms also establish an early redemption amount (according to clause 8 (f) (*Early Redemption Amounts*) and clause 10 (a) (vi)) to be paid if an event of default occurs:

"In respect of each Note, an amount equal to the fair market value of such Note (which value shall be less the proportion attributable to that Note of the reasonable cost to the Issuer of unwinding any related hedging arrangements) on such day as is selected by the Calculation Agent in its sole and absolute discretion (provided that such day is not more than 15 days before the date fixed for redemption of the Note)."

The Calculation Agent was, in turn, Lehman Brothers International Europe, now in insolvency and unable to perform its role.

Thus, until such situation is solved for the time being our claim is for the principal invested, plus interest accrued.

Since the "*Global notes pertaining to debtors' schedules and statements*" released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the

Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

1. Terms and Conditions day count fraction: actual/actual (ISMA)

"(a) where the Calculation Period is equal to or shorter than the Regular Period during which it falls, the actual number of days in the Calculation Period divided by the product of (1) the actual number of days in such Regular Period and (2) the number of Regular Periods normally ending in any year;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period 346 days (starting on 5 October 2007 and up to the 14 September 2008).

2. Principal amount in U.S. dollars:

EUR 1,062,000 x USD 1,4175 = USD 1,505,385

3. Additional Interest in Euros:

EUR 1,062,000 x 7,25% x 346/366 = EUR 72,787.62

4. Additional Interest in U.S. dollars:

EUR 72,787.62 x USD 1,4175 = USD 103,176.46

5. Total Amount of the Claim

USD 1,505,385 + USD 103,176.46 = USD 1,608,561.46



| | | | |
|---|---|--|--|
| United States Bankruptcy Court/Southern District of New York Lehman Brothers Holdings Claims Processing Center c/o Epix Bankruptcy Solutions, L.L.C. FDR Station, P.O. Box 5076 New York, NY 10150-5076 | | LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM | |
| In Re: Lehman Brothers Holdings Inc., et al., Debtors. | | Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered) | |
| Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on http://www.lehman-docket.com as of July 17, 2009 | | THIS SPACE IS FOR COURT USE ONLY | |
| Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Creditor: Banco Cooperativo Español, S.A. Address: C/ Virgen de los Peligros, 4. Madrid 28013 (Spain) Attention: Mr. Juan Antonio Merino / Mr. Ignacio Benlloch (please see section 7 of the Attachment for full contact details) | | <input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: _____ (if known) Filed on: _____ | |
| Telephone number: +34 (0) 91-595 67 00 / Email Address: ignacio.benlloch_hce@cajarural.com +34 (0) 91-595 67 03 Email Address: jmerino.hce@cajarural.com | | <input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars. | |
| Name and address where payment should be sent (if different from above) | | Telephone number: _____ Email Address: _____ | |
| 1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates. Amount of Claim: \$ 1,882,440 (see Attachment) (Required) | | | |
| <input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities. | | | |
| 2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates. International Securities Identification Number (ISIN): XS0229269856 (Required) | | | |
| 3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates. Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: (see Attachment) (Required) | | | |
| 4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers. Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: CEDEL 17892 (Required) | | | |
| 5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions. | | FOR COURT USE ONLY | |
| Date: 27/10/2009 | Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney if any. Mr. Ramón Carballás Varela (Head of Legal Services) Mr. Ignacio Benlloch y Fernández-Cuesta (Head of Capital Markets and Corporate Banking) | | |
| Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571 | | | |

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re:

Lehman Brothers Holdings Inc., *et al.*

Debtors

Chapter 11

Case No. 08-13555 (JMP)

Jointly Administered

ATTACHMENT TO PROOF OF CLAIM OF BANCO COOPERATIVO ESPAÑOL

Banco Cooperativo Español ("Claimant" or "Banco Cooperativo") by an authorized representative submits this attachment to the proof of claim (the "Claim") against Lehman Brothers Holdings Inc. ("LBHI") as guarantor of the preferred securities issued by Lehman Brothers UK Capital Fundings II L.P.

BANCO COOPERATIVO'S CLAIM

1. The Claimant submits this Claim with respect to certain securities issued or guaranteed by LBHI and as set forth on the Lehman Programs Securities list posted by LBHI on July 17, 2009 in accordance with the Bar Order. Such Lehman Programs Securities include:

| ISIN | BLOCKING NUMBER | PARTICIPANT ACCOUNT NUMBER | PRINCIPAL AMOUNT OF ISSUE HELD (EUR) | CLAIM AMOUNT |
|-------------------------|--------------------|----------------------------------|--|-----------------|
| XS0229269856 | CA52441 | CEDEL 17892 | 100.000 € | \$141.750 |
| XS0229269856 | CA52435 | CEDEL 17892 | 100.000 € | \$141.750 |
| XS0229269856 | CA52439 | CEDEL 17892 | 50.000 € | \$70.875 |
| XS0229269856 | CA52437 | CEDEL 17892 | 31.000 € | \$43.943 |
| XS0229269856 | CA52420 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229269856 | CA52431 | CEDEL 17892 | 207.000 € | \$293.423 |
| XS0229269856 | CA52442 | CEDEL 17892 | 16.000 € | \$22.680 |
| XS0229269856 | CA52430 | CEDEL 17892 | 16.000 € | \$22.680 |
| XS0229269856 | CA52443 | CEDEL 17892 | 33.000 € | \$46.778 |
| XS0229269856 | CA52416 | CEDEL 17892 | 29.000 € | \$41.108 |
| XS0229269856 | CA52425 | CEDEL 17892 | 60.000 € | \$85.050 |
| XS0229269856 | CA52429 | CEDEL 17892 | 83.000 € | \$117.653 |
| XS0229269856 | CA52428 | CEDEL 17892 | 6.000 € | \$8.505 |
| XS0229269856 | CA52424 | CEDEL 17892 | 28.000 € | \$39.690 |
| XS0229269856 | CA52427 | CEDEL 17892 | 14.000 € | \$19.845 |
| XS0229269856 | CA52436 | CEDEL 17892 | 6.000 € | \$8.505 |
| XS0229269856 | CA52434 | CEDEL 17892 | 11.000 € | \$15.693 |
| XS0229269856 | CA52415 | CEDEL 17892 | 25.000 € | \$35.438 |
| XS0229269856 | CA52418 | CEDEL 17892 | 14.000 € | \$19.845 |
| XS0229269856 | CA52417 | CEDEL 17892 | 111.000 € | \$157.343 |
| XS0229269856 | CA52414 | CEDEL 17892 | 70.000 € | \$99.225 |
| XS0229269856 | CA52426 | CEDEL 17892 | 10.000 € | \$14.175 |
| XS0229269856 | CA52432 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229269856 | CA52422 | CEDEL 17892 | 25.000 € | \$35.438 |
| XS0229269856 | CA52423 | CEDEL 17892 | 20.000 € | \$28.350 |
| XS0229269856 | CA52421 | CEDEL 17892 | 44.000 € | \$62.370 |
| XS0229269856 | CA52440 | CEDEL 17892 | 48.000 € | \$68.040 |
| XS0229269856 | CA52438 | CEDEL 17892 | 131.000 € | \$185.693 |
| TOTAL ISIN XS0229269856 | | | 1.328.000 € | \$1.882.440 |



RESERVATION OF RIGHTS

2. Claimant expressly reserves the right to amend or supplement this Claim at any time, in any respect and for any reason, including but not limited to, for the purposes of (a) fixing, increasing, or amending the amounts referred to herein, and (b) adding or amending documents and other information and further describing the claims. Claimant does not waive any right to amounts due for any claim asserted herein by not stating a specific amount due for any such claim at this time, and Claimant reserves the right to amend or supplement this proof of claim, if Claimant should deem it necessary or appropriate, to assert and state an amount for any such claim.

3. This Claim is made without prejudice to the filing by Claimant and any related entities of additional proofs of claim for any additional claims against LBHI and its affiliated debtors (the "Debtors") and non-debtor entities affiliated with the Debtors of any kind or nature, including, without limitation, claims for administrative expenses, additional interest, late charges, and related costs and expenses, and any and all other charges and obligations reserved under the applicable documents and other transaction documents, and claims for reimbursement in amounts that are not fully ascertainable.

4. The filing of this Claim is not intended to be and shall not be deemed to be or construed as a waiver or release of any right to claim specific assets; any rights of setoff, recoupment, or counterclaim; or any other right, rights of action, causes of action, or claims, whether existing now or hereinafter arising, that Claimant has or may have against LBHI, its affiliated entities or any other person, or persons, and Claimant expressly reserves all such rights.

5. Nothing herein modifies, alters, amends and/or waives any right Claimant may have under applicable law or any agreement or understanding to assert and recover from LBHI, its affiliated entities or any other person or persons, upon rights, claims, and monies.

6. In executing and filing this claim, Claimant does not submit itself to the jurisdiction of this Court for any other purpose than with respect to this Claim. This Claim is not intended to be, and shall not be construed as (i) an election of remedies, (ii) a waiver of any past, present or future defaults, or (iii) a waiver or limitation of any rights remedies, claims or interests of Claimant.

NOTICES

7. All notices, communications and distributions with respect to this Claim should be sent to:

Banco Cooperativo Español, S.A.

Address: C/ Virgen de los Peligros, 4. Madrid 28013 (Spain)

Telephone: (0034) 91-5956700 / 03

Attention: Juan Antonio Merino / Ignacio Benlloch

With a copy to:

Clifford Chance US LLP

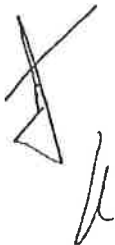
31 West 52nd Street

New York, NY 10019

Telephone: (212) 878-8000

Attention: Jennifer C. DeMarco, Esq.

David A. Sullivan, Esq.



8. The Claimant invested EUR 1,328,000 purchasing 1,328 Securities issued by Lehman Brothers UK Capital Funding II L.P. on 27 October 2005 with ISIN code number XS0229269856 and whose maturity was not established.

9. The securities have been issued under the "EUR 200,000,000 Fixed Rate Guaranteed Non-Voting Non-Cumulative Perpetual Preferred Securities of Lehman Brothers UK Capital Funding II L.P." dated 30 August 2005 (the "Program"). The terms and conditions to be applied to this issuing are those appearing in the Program (the "Terms and Conditions").

10. According to the final terms dated 20 September 2005 (the "Final Terms"), the distributions commencement date was the 21 September 2006 and the interest payable should be calculated on a one-year fixed rate of 5.125% basis.

11. Since the *"Global notes pertaining to debtors' schedules and statements"* released by the United States Bankruptcy Court of the Southern District of New York set out on its section 7 that "otherwise indicated, all amounts are reflected in U.S. dollars" we have calculated the principal amount in U.S. dollars according to the average dollar-euro exchange rate as of 15 September 2008, published by the Federal Reserve Bank of New York on the website <http://www.ny.frb.org/markets/foreignex.html> (EUR = 1,4175 USD) and we have also calculated in Euros the additional interest just as established in the Terms and Conditions (and then in U.S. dollars according to the mentioned exchange rate).

a. **Day count fraction:**

" the applicable day count fraction will be the number of days in the relevant period from and including the date from which Distributions begin to accrue to but excluding the date on which they are payable divided by the number of days in the Distribution Period comprising the relevant period or in which the relevant period falls;"

The application of the above-mentioned formula to the applicable interest rate produces an interest period of 359 days period (starting on 21 September 2007 and up to the 14 September 2008).

b. Principal amount in U.S. dollars:

$$\text{EUR } 1,328,000 \times \text{USD } 1,4175 = \text{USD } 1,882,440$$

c. Additional Interest in Euros:

$$\text{EUR } 1,328,000 \times 5.125\% \times 359 / 365 = \text{EUR } 66,941.21$$

d. Additional Interest in U.S. dollars:

$$\text{EUR } 66,941.21 \times \text{USD } 1,4175 = \text{USD } 94,889.16$$

e. Total Amount of the Claim

$$\text{USD } 1,882,440 + \text{USD } 94,889.16 = \text{USD } 1,977,329.16$$

